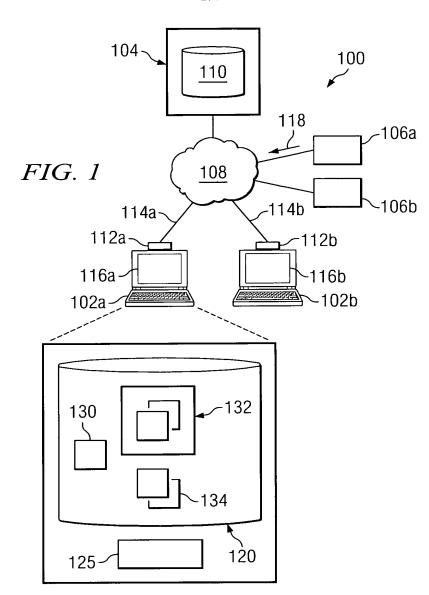
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| | | FIG. 2B | 134 | | |
|-----|----------------------------------|----------------------------------|---------------------------|----------|-----------|
| | 2Y 205 ►1.25 05/05 ♦ | 99.256- 99.26 💠 | 38x24 | 19 10 | 16^ 5^ |
| 210 | 99.256↓ L99.26 | 99.25+- 99.262 99.252- 99.26+ | 5x5 5x10 | 8 | 2 1 |
| 210 | ROL > 405/2Y 2BK > 1.62 03/05 | | 15x15 15x5 gt 10x10 | 2.87/ | p3.08 |
| | CUR > 02Y/3Y | ~ 215 108017- 108020 | 1x25 | | |

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| I | | FIG. 2A | | 134 | | 4 | 2/7 | ر ر116 |) | | |
|--|--|--|-------------------------|---|---|---|------------------------------------|--|---------------------------------------|---|--|
| XSpt 12 WAD CAT | Last Price Description Major Crosses - Deliverable::CF_EURJPY | Major Crosses - Deliverable::CF_EURGBP_SP+1 Major Crosses - Deliverable::CF_EURGBP_SP0T | Swaps tjones Expert 2 | 3.000 11/07 99.266-99.27 12x15 L99:24 99.26+- 45x | 2-1 3.250 08/07 101.07 + -101.08 + 5x5 2-2 usg-105Y/5Y | 2-3 5Y Mar 03 30 Year Olds Swaps tjones Expert | 105.19 -105.23 1x10 105.03 - 5x | 4-1 6.250 05/30 116.01 -116.09+ 1x1 4-2 usg-130Y/30 4-3 30Y Mar 03 | Treasury Comparison | EUR/JPY 1W 2W | te ▼ Comments Trade Ref# |
| e click here for further details | Market Ask Size | | Swaps tjones Expert 134 | 6x1 1x3 | | Swaps tiones Expert | 99.12+ | 58x | TBills (CAND1) | FX Options (LNDC90 - All Markets) USD/JPY 1W 2W | Market History Status Description Price/Rate Time▼ |
| Now available for download – Please click here for further details CAD BMK TII Agencies X X X Dptions XSpot | Symbol Bid Size CF_EURJPY_SPOT | ► CF EURJPY SP+1 CF EURGBP SPOT | Olds 0 | 1.750 12/04 100.002-100.00+ E100:00 99.312-100.006 | 1-1 2.000 11/04 1-2 usg-102Y/2Y | 1-3 2Y Mar 03 10 Year Olds | 99.12 | 3-1 4.375 08/12 3-2 usg-110Y/10 102.01+- 3-3 10Y Mar 03 | Mid Bonds (CAND3) Canadian Live Mkts | EUR/USD 1W 2W | Active Orders Trade History V |

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FIG. 2C

| 21 | 7 |
|----|---|
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| | 2Y205 ▶ 1.25.05/05 ◇ | | 99.256- 99.26 💠 | | 38x24 | | 19 10 | 16^ 5^ |
|-----|--|--------------------------------|------------------------------------|-------------|---------------|----|----------|-----------|
| | 99.256 \ L99.26 | 99.25+-99.262 99.252-99.26+ | | 5x5 5x10 | | 8 | 2 | |
| 210 | OLD∇ 1.62 04/05 | ♦ | 100.182-100.186 100.180-100.19 | ♦ | 15x15 5x1 | | <u> </u> | |
| | | \langle | 100.172-100.19+ | ♦ | 15x10 | | | |
| | ROL > 405/2Y 2BK > 1.62 03/05 | | 100.18+-100.185 100.19 -100.19+ | | 15x5 10x10 | g2 | 2.87/ | p3.08 |
| | CUR > 02Y/3Y - BAS > 2Y/U03 EDB CTD > 305/JUN 03 | ~215 | | | | | | |
| | FUT ► 2Y Sep 03 | | 108017- 108020 | | 1x25 | | | |

FIG. 3A

| 2Y ► 1.25 | 5 05/05 🔷 | 99.256- 99.26 ♦ | 38x24 | | 19 10 | 16^ 5^ |
|--------------------|-------------|--------------------------------|-------------|-------|----------|-----------|
| 99.256 ↓ L99.26 | | 99.25+-99.262 99.252-99.26+ | 5x5 5x10 | | 8 | 2 1 |
| OLD | 1.62 04/05 | 100.182-100.186 | ♦ 15x15 | | | |
| ROL | 405/2Y | 100.18+-100.185 | 15x5 | g2.87 | 7/ | p3.08 |
| 2BK | 1.62 03/05 | 100.19 -100.19+ | 10x10 | | | |
| CUR | 02Y/3Y | | | | | |
| BAS | 2Y/UO3 EDB | | | | | |
| CTD | 305/JUN 03 | | | | | |
| FUT ▶ | ➤ 2Y Sep 03 | 108017- 108020 | 1x25 | | | |



| 2Y ► 1.25.05/05 | 99.256- 99.26 | 38x24 5x5 5x10 | 19 10 8 1 | 16^ 5^ 2 1 |
|--------------------|--|---------------------------|--------------------|---------------------|
| OLD 1.62 04/05 | Font Quad Layout US Treasuries (Benchmarks) US Treasuries (Specific) US Treasuries Change Instrument | 15x15 15x5 g2 10x10 | 2.87/ | р3.08 |

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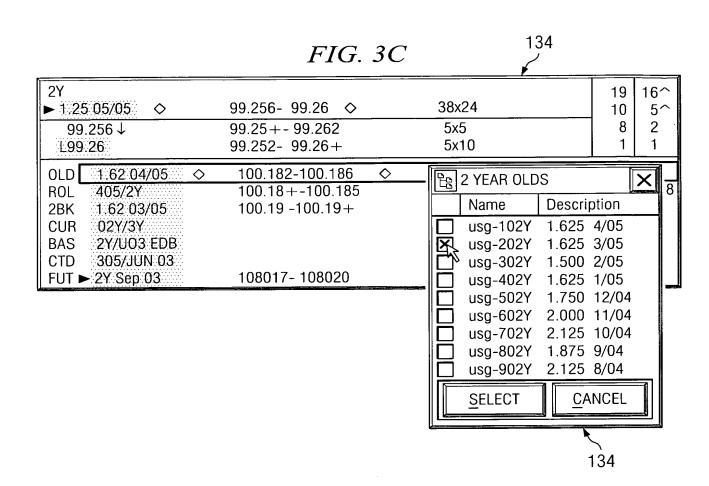
Date Filed:

January 16, 2004

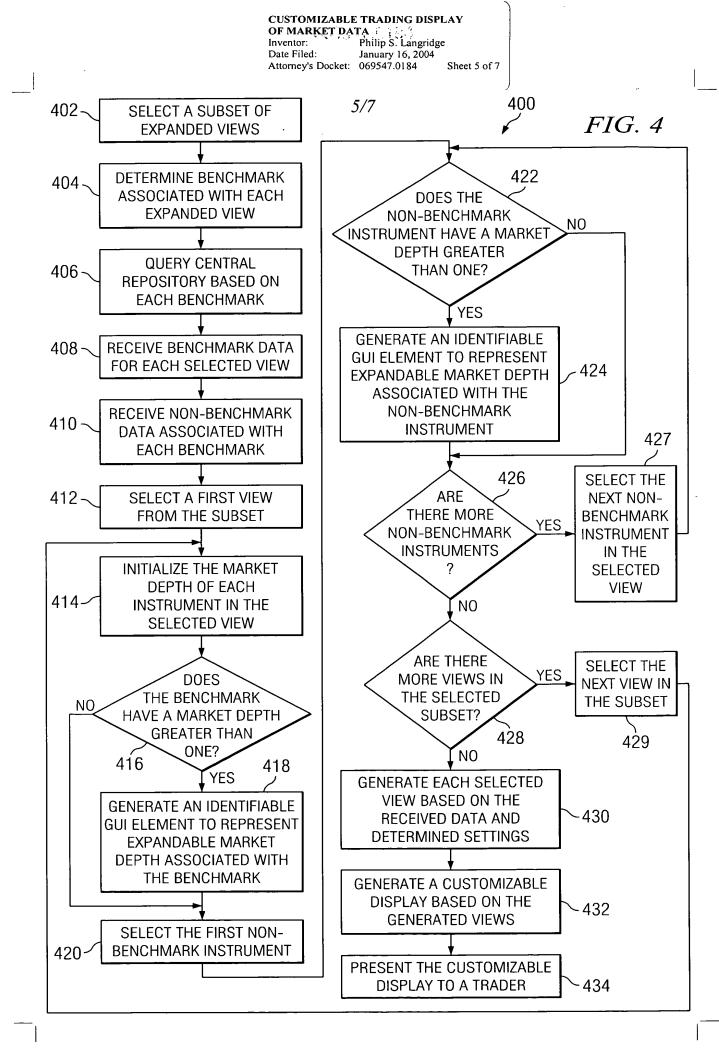
Attorney's Docket: 069547.0184

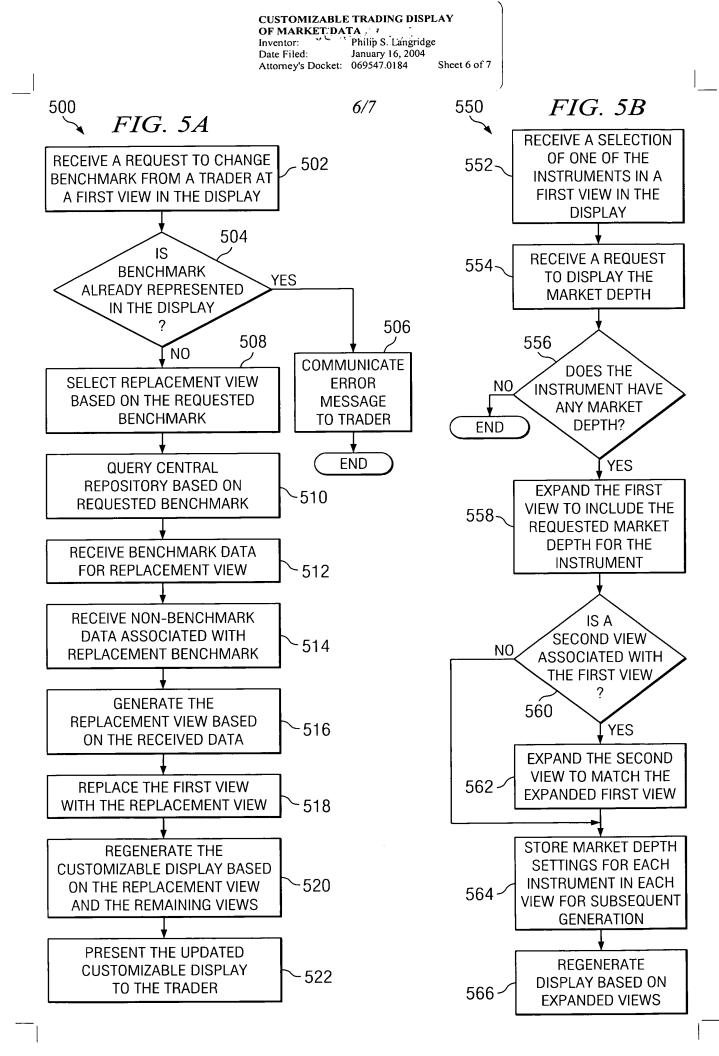
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| | | FIG. 3D | | 134 | | |
|-------|--|-----------------|-------|-----|-------|-------|
| 2Y | T. D. C. (D. (D. C. (D. (D. C. (D. (D. C. (D. (D. C. (D. (D. C. (| 00.05000.00 | 2004 | | 19 | 16^ |
| ▶1.25 | 5 05/05 ♦ | 99.256- 99.26 ♦ | 38x24 | | _ 10 | 5^ |
| 99 | .256↓ | 99.25+-99.262 | 5x5 | | 8 | 2 |
| L99 | .26 | 99.252- 99.26+ | 5x10 | | 1 | 1 |
| OLD | 1.62 03/05 | 100.19-100.19+ | 15x15 | | | |
| ROL | 405/2Y | 100.18+-100.185 | 15x5 | g | 2.87/ | p3.08 |
| 2BK | 1.62 03/05 | 100.19 -100.19+ | 10x10 | | | |
| CUR | 02Y/3Y | | | | | |
| BAS | 2Y/U03 EDB | | | | | |
| CTD | 305/JUN 03 | | | | | |
| FUT ▶ | ➤ 2Y Sep 03 | 108017- 108020 | 1x25 | | | |





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January 16, 2004

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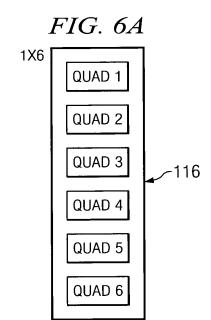


FIG. 6B 2X3 QUAD 2 QUAD 1 1116 س QUAD 4 QUAD 3 QUAD 5 QUAD 6

